



QUARTERLY STATEMENT

As of September 30, 2017
of the Condition and Affairs of the

National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 11051	Employer's ID Number..... 99-0345306
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... September 20, 1999	Commenced Business..... July 28, 2000	
Statutory Home Office	3250 Interstate Drive..... Richfield OH US 44286 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	3250 Interstate Drive..... Richfield OH US 44286 (Street and Number) (City or Town, State, Country and Zip Code)	330-659-8900 (Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive..... Richfield OH US 44286 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH US 44286 (Street and Number) (City or Town, State, Country and Zip Code)	330-659-8900 (Area Code) (Telephone Number)
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek (Name) Leah.Blazek@natl.com (E-Mail Address)	330-659-8900 -5498 (Area Code) (Telephone Number) (Extension) 330-659-8904 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

OTHER

Anthony Derrick Brown	VP, Human Resources	Scott Edward Noerr	VP, Chief Information Officer
Matthew Jon Grimm #	Vice President	Stephen Edward Winborn #	Senior Vice President
George Olaf Skuggen #	Senior Vice President		

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	Gary Norman Monda
Stephen Edward Winborn #			

State of..... OH
County of..... Summit

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior VP, General Counsel, & Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 10th day of November	b. If no:	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	34,155,970		34,155,970	35,260,663
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....57,274), cash equivalents (\$.....0) and short-term investments (\$.....7,212,605).....	7,269,879		7,269,879	7,284,001
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	41,425,849	0	41,425,849	42,544,664
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	246,780		246,780	180,323
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,878,017	353	1,877,663	1,840,280
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	12,901,647	33,723	12,867,924	10,762,036
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,523,954		1,523,954	1,101,232
16.2 Funds held by or deposited with reinsured companies.....	219,340		219,340	178,224
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	543,782		543,782	571,405
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	2,523		2,523	90,474
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	83,152	0	83,152	98,004
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	58,825,043	34,076	58,790,967	57,366,641
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	58,825,043	34,076	58,790,967	57,366,641

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable from insured for deductible payments.....	30,274		30,274	41,918
2502. Commissions Receivable.....	27,679		27,679	30,219
2503. Miscellaneous Receivable.....	25,200		25,200	25,867
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	83,152	0	83,152	98,004

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....2,777,931).....	10,608,306	10,173,570
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	2,090,028	1,977,164
4. Commissions payable, contingent commissions and other similar charges.....	339,926	284,041
5. Other expenses (excluding taxes, licenses and fees).....	438,460	386,173
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	136,594	137,394
7.1 Current federal and foreign income taxes (including \$.....276 on realized capital gains (losses)).....	347,823	217,914
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....17,455,184 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	4,176,002	4,109,504
10. Advance premium.....	7,034	12,781
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,695,365	1,978,499
13. Funds held by company under reinsurance treaties.....	22,405,855	20,504,223
14. Amounts withheld or retained by company for account of others.....	1,065,396	755,226
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....	345,127	341,000
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	409,497	3,256,165
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	14,620	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	45,080,033	44,133,654
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	45,080,033	44,133,654
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,500,000	3,500,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	3,141,936	3,141,936
35. Unassigned funds (surplus).....	7,068,998	6,591,052
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	13,710,934	13,232,987
38. Totals (Page 2, Line 28, Col. 3).....	58,790,967	57,366,641

DETAILS OF WRITE-INS

2501. Unearned Fee Income.....	14,620	
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	14,620	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$27,213,693).....	24,754,644	25,685,124	32,941,938
1.2 Assumed..... (written \$6,722,557).....	7,057,220	8,664,720	11,532,349
1.3 Ceded..... (written \$27,316,596).....	25,258,707	28,028,605	35,955,682
1.4 Net..... (written \$6,619,654).....	6,553,157	6,321,239	8,518,604
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....3,555,393):			
2.1 Direct.....	15,118,066	16,683,358	21,098,920
2.2 Assumed.....	3,954,124	5,384,642	7,609,251
2.3 Ceded.....	15,528,744	18,557,458	23,508,040
2.4 Net.....	3,543,446	3,510,543	5,200,131
3. Loss adjustment expenses incurred.....	811,123	718,022	780,632
4. Other underwriting expenses incurred.....	1,915,677	1,893,553	2,437,648
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	6,270,246	6,122,117	8,418,411
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	282,911	199,122	100,193
INVESTMENT INCOME			
9. Net investment income earned.....	759,690	798,504	968,503
10. Net realized capital gains (losses) less capital gains tax of \$276.....	512	625	1,317
11. Net investment gain (loss) (Lines 9 + 10).....	760,201	799,128	969,820
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0).....	0		
13. Finance and service charges not included in premiums.....	15,425	17,710	24,105
14. Aggregate write-ins for miscellaneous income.....	(276,050)	(321,648)	(413,525)
15. Total other income (Lines 12 through 14).....	(260,625)	(303,939)	(389,420)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	782,487	694,312	680,594
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	782,487	694,312	680,594
19. Federal and foreign income taxes incurred.....	258,023	164,518	134,564
20. Net income (Line 18 minus Line 19) (to Line 22).....	524,465	529,794	546,030
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	13,232,987	12,706,488	12,706,488
22. Net income (from Line 20).....	524,465	529,794	546,030
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$0.....			
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(112,952)	69,904	68,540
27. Change in nonadmitted assets.....	70,560	(4,977)	(20,071)
28. Change in provision for reinsurance.....	(4,127)	(127,885)	(68,000)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	477,947	466,836	526,499
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	13,710,934	13,173,325	13,232,987

DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous income.....	20,774	11,940	14,095
1402. Funds held interest.....	(296,824)	(333,588)	(427,620)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(276,050)	(321,648)	(413,525)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

National Interstate Insurance Company of Hawaii, Inc
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	5,171,351	9,691,319	8,806,073
2. Net investment income.....	796,834	790,646	1,147,858
3. Miscellaneous income.....	(260,625)	(303,939)	(389,420)
4. Total (Lines 1 through 3).....	5,707,560	10,178,027	9,564,511
5. Benefit and loss related payments.....	3,572,548	4,052,472	5,253,681
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	2,506,562	2,369,342	3,250,428
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....276 tax on capital gains (losses).....	128,389		(75,460)
10. Total (Lines 5 through 9).....	6,207,500	6,421,814	8,428,649
11. Net cash from operations (Line 4 minus Line 10).....	(499,940)	3,756,213	1,135,862
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,331,282	8,618,314	10,005,231
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....			
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,331,282	8,618,314	10,005,231
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,329,402	11,888,651	12,759,675
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,329,402	11,888,651	12,759,675
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,001,880	(3,270,337)	(2,754,444)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(516,062)	(227,433)	2,036,465
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(516,062)	(227,433)	2,036,465
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(14,121)	258,443	417,883
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	7,284,001	6,866,118	6,866,118
19.2 End of period (Line 18 plus Line 19.1).....	7,269,879	7,124,561	7,284,001

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Quarterly Statement of National Interstate Insurance Company of Hawaii (Company) has been prepared on the basis of accounting practices prescribed or permitted by the State of Ohio Department of Insurance. The Ohio Department of Insurance requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio Department of Insurance. There are no deviations prescribed or permitted by the Ohio Department of Insurance utilized in these financial statements as shown below:

	SSAP #	F/S Page	F/S Line #	09-30-2017	12-31-2016
1. Net income state basis	XXX	XXX	XXX	\$ 524,465	\$ 546,030
2. Effect of state prescribed practices				-	-
3. Effect of state permitted practices				-	-
4. Net income, NAIC SAP	XXX	XXX	XXX	<u>\$ 524,465</u>	<u>\$ 546,030</u>
5. Statutory surplus state basis	XXX	XXX	XXX	\$ 13,710,934	\$ 13,232,987
6. Effect of state prescribed practices				-	-
7. Effect of state permitted practices				-	-
8. Statutory surplus, NAIC SAP	XXX	XXX	XXX	<u>\$ 13,710,934</u>	<u>\$ 13,232,987</u>

B. No significant change.

C. Accounting Policies

Loan-backed securities with a NAIC rating 1 and 2 are stated at amortized cost using the interest method; all others are stated at the lower of cost or fair value. For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained third-party investment management firms to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based not only on the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modified but receive a current year Acceptable Rating Organizations (ARO) rating are subject to the Modified FE process which determines the appropriate NAIC designations and Book Adjusted Carrying Values.

D. Going Concern

Based on its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a growing concern.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A – C. No significant change.

D. Loan-Backed Securities

1. The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
2. The Company does not have any loan-backed securities with any other-than-temporary impairment ("OTTI") for which it has the intent to sell or the inability or lack of intent to retain the investment in the security.

NOTES TO FINANCIAL STATEMENTS

3. The Company does not have any loan-backed securities with an OTTI charge recognized during the nine months ended September 30, 2017.

4. The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:		
1.	Less than 12 months	\$ (19,819)
2.	12 months or longer	\$ (40,300)

The aggregate related fair value of securities with unrealized		
b. losses:		
1.	Less than 12 months	\$ 1,776,168
2.	12 months or longer	\$ 1,840,348

5. Based on historical payment data and analysis of expected future cash flows of the underlying collateral, independent credit ratings and other facts and analysis, including management’s current intent and ability to hold these securities for a period of time sufficient to allow for anticipated recovery, management believes that, based upon information currently available, the Company will recover its cost basis in all of these securities and no additional charges for other-than-temporary impairments will be required at September 30, 2017

E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreement and/or securities lending transactions at September 30, 2017.

F – H. No significant change.

I. Working Capital Finance Investments

The Company does not have any working capital finance investments at September 30, 2017.

J. Offsetting and Netting of Assets and Liabilities

The Company does not have any derivative, repurchase agreements, reverse repurchase agreements, securities borrowing or securities lending assets or liabilities at September 30, 2017.

K – L. No significant change.

M. Short Sales – Not applicable.

N. Prepayment Penalty and Acceleration Fees – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

Effective June 30, 2017, the Company’s indirect parent National Interstate Corporation (“the Corporation”) and its subsidiaries became subsidiaries of Great American Holding, Inc. The Corporation and its subsidiaries were previously owned by Great American Insurance Company. Great American Holding, Inc. and Great American Insurance Company are both wholly owned subsidiaries of American Financial Group, Inc. (NYSE, NASDAQ: AFG). The organizational structure of the Corporation’s subsidiaries remains unchanged.

B – N. No Significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

- A. The Company does not have any outstanding liability for borrowed money.
- B. The Company does not have any agreements with the Federal Home Loan Bank.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- A. Defined Benefit Plan
 - Not applicable.
- B – I. No significant change

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

- A – F. No significant change.
- G. All Other Contingencies
 - Lawsuits arise against the Company in the normal course of business. Contingent liabilities from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

Note 15 – Leases

No significant change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk

No significant change

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. The Company did not sell any receivable balances during 2017.
- B. Transfer and Servicing of Financial Assets – Not applicable.
- C. The Company was not involved in any wash sale transactions during 2017.

Note 18 – Gain or Loss from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 – Direct Premium Written / Produced by Managing General Agents / Third Party Administrators

No significant change.

Note 20 – Fair Value Measurements

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements by Level 1, 2 and 3

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels. The fair value hierarchy prioritizes the inputs, which refer broadly to assumptions market participants would use in pricing an asset or liability, into three levels. It gives the highest priority to quoted prices (unadjusted) in active markets for identical assets or liabilities and the lowest priority to unobservable inputs. The level in the fair value hierarchy within which a fair value measurement in its entirety falls is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Level 1 inputs are quoted prices (unadjusted) in active markets for identical securities that the reporting entity has the ability to access at the measurement date.

Level 2 inputs are inputs other than quoted prices within Level 1 that are observable for the security, either directly or indirectly. Level 2 inputs include quoted prices for similar securities in active markets, quoted prices for identical or similar securities that are not active and observable inputs other than quoted prices, such as interest rate and yield curves.

Level 3 inputs are unobservable inputs for the asset or liability.

The Company did not hold any investments measured at fair value at September 30, 2017 or at December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

The Company uses the end of the reporting period as its policy for determining transfers into and out of each level. There were no transfers between Level 1 and Level 2 during the three and nine months ended September 30, 2017 and 2016, respectively.

2. Rollforward of Level 3 Items

The Company did not hold any Level 3 securities carried at fair value during the three and nine months ended September 30, 2017 or 2016.

3. Policy on Determining when Transfers between Levels are Recognized

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels. The Company’s policy is to recognize transfers in and transfers out as of the end of the reporting period.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The Company’s investment manager, American Money Management Corporation (“AMMC”) (an affiliate) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Pricing services use a variety of observable inputs to estimate the fair value of fixed maturities that do not trade on a daily basis. These inputs include, but are not limited to, recent reported trades, benchmark yields, issuer spreads, bids or offers, reference data and measures of volatility. Included in the pricing of mortgage-backed securities are estimates of the rate of future prepayments and defaults of principal over the remaining life of the underlying collateral. Inputs from brokers and independent financial institutions include, but are not limited to, yields or spreads of comparable investments which have recent trading activity, credit quality, duration, credit enhancements, collateral value and estimated cash flows based on inputs including delinquency rates, estimated defaults and losses, and estimates of the rate of future prepayments. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by the Company’s affiliated investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, these investment professionals compare the valuation received to independent third party pricing sources and consider widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, AMMC communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the pricing service to value specific securities.

Level 1 consists of publicly traded equity securities and highly liquid, direct obligations of the U.S. Government whose fair value is based on quoted prices that are readily and regularly available in an active market. Level 2 primarily consists of financial instruments whose fair value is based on quoted prices in markets that are not active and include U.S. government agency securities, fixed maturity investments and perpetual preferred stocks that are not actively traded. Level 3 consists of valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management’s own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company’s Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information. The Company primarily uses the market approach valuation technique for all investments.

5. Derivative Fair Values

Not applicable

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. Other Fair Value Disclosures

The table below reflects, as of September 30, 2017, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable
Bonds	\$ 34,601,630	\$ 34,155,970	\$ 603,000	\$ 33,558,548	\$ 440,082	\$ -
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-
Cash & short term investments	7,269,879	7,269,879	7,269,879	-	-	-
Totals	\$ 41,871,509	\$ 41,425,849	\$ 7,872,879	\$ 33,558,548	\$ 440,082	\$ -

The table below reflects, as of December 31, 2016, the fair values and admitted values of all admitted assets that are financial instruments excluding those accounted for under the equity method.

	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable
Bonds	\$ 35,499,765	\$ 35,260,663	\$ 605,813	\$ 34,133,643	\$ 760,309	\$ -
Preferred stock	-	-	-	-	-	-
Common stock	-	-	-	-	-	-
Cash & short term investments	7,284,001	7,284,001	7,284,001	-	-	-
Totals	\$ 42,783,766	\$ 42,544,664	\$ 7,889,814	\$ 34,133,643	\$ 760,309	\$ -

D. Not Practicable to Estimate Fair Values

Not applicable

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

Subsequent events have been considered through November 10, 2017, the date of issuance of these financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act (ACA)

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were \$12,150,734. As of September 30, 2017, \$2,825,323 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$9,265,050 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$60,361 favorable prior year development since December 31, 2016 to September 30, 2017. The favorable development in 2017 resulted from the combination of settling cases and adjusting current estimates of open cases and incurred but not reported losses (IBNR) for amounts less than the case and IBNR estimates carried at the end of the prior year. For purposes of computing the recorded case and IBNR estimates, management of the Company analyzes historic data and estimates the impact of various loss development factors, such as our historic loss experience and that of the industry, trends in claims frequency and severity, our mix of business, our claims processing procedures, legislative enactments, judicial decisions, legal developments in imposition of damages and changes and trends in general economic conditions, including the effects of inflation. Additionally, management utilizes analysis that is derived from a review of quarterly results performed by actuaries employed by Great American Insurance Company.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

The Company does not write financial guaranty insurance.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐] No [☒]
- 4.2

If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2015
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2015
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

11/02/2016

- 6.4

By what department or departments?
Ohio Department of Insurance

- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐] No [☐] N/A [☒]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [☐] No [☒]
- 7.2

If yes, give full information:

- 8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [☐] No [☒]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [☒] No [☐]

- 8.4

If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].
- | 1 | 2 | 3 | 4 | 5 | 6 |
|---------------------------------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| American Money Management Corporation | Cincinnati, OH | NO | NO | NO | YES |
| Great American Advisors, Inc. | Cincinnati, OH | NO | NO | NO | YES |

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [☒] No [☐]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [☐] No [☒]

9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).
- Q07

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$0

13. Amount of real estate and mortgages held in short-term investments:

\$0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☐ No ☒

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

1	2
Prior Year End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
0	0
0	0
0	0
0	0
0	0
\$0	\$0
\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

16.3 Total payable for securities lending reported on the liability page:

\$0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
Key Bank	PO Box 6717 Cleveland, OH 44101
US Bank	Two Liberty Place 50 South 16th Street, Suite 2000 Philadelphia, PA 19102

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

17.4 If yes, give full and complete information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1	2
Name of Firm or Individual	Affiliation
Gary Monda	I
Brett Goodrich	I
American Money Managment Corporation	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets?

Yes ☐ No ☒

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes ☐ No ☒

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
161853	American Money Managment Corporation	54930048Y5YTQDRCSM84	SEC	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes ☒ No ☐
- 18.2

If no, list exceptions:

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
20370.....	51-0434766.....	Axis Reinsurance Company.....	NY.....	Authorized.....	.....	.....
All Other Insurers						
00000.....	AA-3770238.....	The Preferred Energy Group Ltd.....	CYM.....	Unauthorized....	.....	.....
00000.....	AA-3191321.....	Sirius Bermuda Ins Co LTd.....	BMU.....	Unauthorized....	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....	AL.....N...						
2.	Alaska.....	AK.....N...						
3.	Arizona.....	AZ.....N...						
4.	Arkansas.....	AR.....N...						
5.	California.....	CA.....N...						
6.	Colorado.....	CO.....N...						
7.	Connecticut.....	CT.....N...						
8.	Delaware.....	DE.....N...						
9.	District of Columbia.....	DC.....N...						
10.	Florida.....	FL.....N...						
11.	Georgia.....	GA.....N...						
12.	Hawaii.....	HI.....L...	2,203,030	2,052,812	678,029	380,558	2,919,347	2,989,100
13.	Idaho.....	ID.....N...						
14.	Illinois.....	IL.....N...						
15.	Indiana.....	IN.....N...						
16.	Iowa.....	IA.....N...						
17.	Kansas.....	KS.....N...						
18.	Kentucky.....	KY.....N...						
19.	Louisiana.....	LA.....N...						
20.	Maine.....	ME.....N...						
21.	Maryland.....	MD.....N...						
22.	Massachusetts.....	MA.....N...						
23.	Michigan.....	MI.....L...	8,283,738	6,742,298	5,174,885	4,622,511	11,404,697	10,141,114
24.	Minnesota.....	MN.....N...						
25.	Mississippi.....	MS.....N...						
26.	Missouri.....	MO.....N...						
27.	Montana.....	MT.....N...						
28.	Nebraska.....	NE.....N...						
29.	Nevada.....	NV.....N...						
30.	New Hampshire.....	NH.....N...						
31.	New Jersey.....	NJ.....L...	16,726,925	13,049,329	5,360,965	8,943,747	28,971,183	26,713,137
32.	New Mexico.....	NM.....N...						
33.	New York.....	NY.....N...						
34.	North Carolina.....	NC.....N...						
35.	North Dakota.....	ND.....N...						
36.	Ohio.....	OH.....L...						
37.	Oklahoma.....	OK.....N...						
38.	Oregon.....	OR.....N...						
39.	Pennsylvania.....	PA.....N...						
40.	Rhode Island.....	RI.....N...						
41.	South Carolina.....	SC.....N...						
42.	South Dakota.....	SD.....N...						
43.	Tennessee.....	TN.....N...						
44.	Texas.....	TX.....N...						
45.	Utah.....	UT.....N...						
46.	Vermont.....	VT.....N...						
47.	Virginia.....	VA.....N...						
48.	Washington.....	WA.....N...						
49.	West Virginia.....	WV.....N...						
50.	Wisconsin.....	WI.....N...						
51.	Wyoming.....	WY.....N...						
52.	American Samoa.....	AS.....N...						
53.	Guam.....	GU.....N...						
54.	Puerto Rico.....	PR.....N...						
55.	US Virgin Islands.....	VI.....N...						
56.	Northern Mariana Islands.....	MP.....N...						
57.	Canada.....	CAN.....N...						
58.	Aggregate Other Alien.....	OT.....XXX.	0	0	0	0	0	0
59.	Totals.....	(a).....4	27,213,693	21,844,439	11,213,879	13,946,817	43,295,228	39,843,352

DETAILS OF WRITE-INS

58001.	XXX.						
58002.	XXX.						
58003.	XXX.						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer
(DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of D and L responses except for Canada and Other Alien.

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
American Financial Capital Trust II	DE	31-6549738	
American Financial Capital Trust III	DE	16-6543606	
American Financial Capital Trust IV	DE	16-6543609	
American Financial Enterprises, Inc.	CT	31-0996797	
American Money Management Corporation	OH	31-0828578	
American Real Estate Capital Company, LLC	OH	27-1577326	
Mid-Market Capital Partners, LLC	DE	27-2829629	
APU Holding Company	OH	41-2112001	
American Premier Underwriters, Inc.	PA	23-6000765	
The Associates of the Jersey Company	NJ	23-6297584	
Cal Coal, Inc.	IL	37-1094159	
Great Southwest Corporation	DE	95-2802826	
The Indianapolis Union Railway Company	IN	35-6001691	
Lehigh Valley Railroad Company	PA	13-6400464	
Pennsylvania Lehigh Oil & Gas Holdings LLC	PA	46-1665396	
Magnolia Alabama Holdings, Inc.	DE	20-1548213	
Magnolia Alabama Holdings LLC	AL	20-1574094	
Michigan Oil & Gas Holdings, LLC	MI	46-1852532	
Ohio Oil & Gas Holdings, LLC	OH	46-1480078	
The Owasco River Railway, Inc.	NY	13-6021353	
PCC Real Estate, Inc.	NY	31-1236926	
PCC Technical Industries, Inc.	DE	76-0080537	
PCC Maryland Realty Corp.	MD	31-1388401	
Penn Central Energy Management Company	DE	06-1209709	
Penn Towers, Inc.	PA	23-1537928	
Pennsylvania Oil & Gas Holdings, LLC	PA	46-3246684	
Pennsylvania-Reading Seashore Lines (66.67%)	NJ	23-6000766	
Pittsburgh and Cross Creek Railroad Company (83%)	PA	23-6207599	
Terminal Realty Penn Co.	DC	23-1707450	
Waynesburg Southern Railroad Company	PA	23-1675796	
GAI Insurance Company, Ltd. *	BMU	98-1073776	
Great American Specialty & Affinity Limited	GBR		
Hangar Acquisition Corp.	OH	31-1446308	
Premier Lease & Loan Services Insurance Agency, Inc.	WA	91-1242743	
Premier Lease & Loan Services of Canada, Inc.	WA	91-1508644	
Risico Management Corporation	DE	31-1262960	
Dixie Terminal Corporation	OH	31-0823725	
GAI Holding Bermuda Ltd. ^	BMU	98-0606803	
GAI Indemnity, Ltd. #	GBR	98-0556144	
Neon Capital Limited	GBR		
Neon Holdings (U.K.) Limited	GBR		
Lavenham Underwriting Limited #	GBR	98-0412245	
Neon Management Services Limited	GBR		
Neon Sapphire Underwriting Limited	GGY		
Neon Service Company (U.K.) Limited	GBR		
Marketform Australia Pty Limited	AUS		
Studio Marketform SRL	ITA		
Neon Underwriting Bermuda Limited	BMU		
Neon Underwriting Limited	GBR		
Sampford Underwriting Limited #	GBR	98-0431601	
Tarian Agency Limited (59%)	GBR		

* Denotes insurer
@ Company affiliated but not owned
Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Financial Resources, Inc. ^	DE	06-1356481	
AAG Insurance Agency, Inc.	KY	31-1422717	
Ceres Group, Inc.	DE	34-1017531	
Continental General Corporation	NE	47-0717079	
QQAAgency of Texas, Inc.	TX	34-1947042	
Great American Advisors, Inc.	OH	31-1395344	
Great American Life Insurance Company *	OH	13-1935920	63312
Annuity Investors Life Insurance Company *	OH	31-1021738	93661
Bay Bridge Marina Hemingway's Restaurant, LLC (85%)	MD	27-4078277	
Bay Bridge Marina Management, LLC (85%)	MD	27-0513333	
Brothers Management, LLC (99%)	FL	20-1246122	
Charleston Harbor Fishing, LLC	SC	81-3737639	
GA Key Lime, LLC ^	OH	47-5618395	
GALIC - Bay Bridge Marina, LLC	MD	20-4604276	
GALIC Brothers, Inc.	OH	31-1391777	
Manhattan National Holding Corporation	OH	26-3260520	
Manhattan National Life Insurance Company *	OH	45-0252531	67083
Skipjack Marina Corp.	MD	52-2179330	
Great American Holding, Inc.	OH	42-1575938	
Agricultural Services, LLC	OH	27-3062314	
American Empire Surplus Lines Insurance Company *	DE	31-0912199	35351
American Empire Insurance Company *	OH	31-0973761	37990
American Empire Underwriters, Inc.	TX	59-1671722	
GAI Australia Pty Ltd	AUS		
Great American International Insurance Designated Activity Company *	IRL		
Mid-Continent Casualty Company *	OH	73-0556513	23418
Mid-Continent Assurance Company *	OH	73-1406844	15380
Mid-Continent Excess and Surplus Insurance Company *	DE	38-3803661	13794
Mid-Continent Specialty Insurance Services, Inc.	OK	30-0571535	
Oklahoma Surety Company *	OH	73-0773259	23426
National Interstate Corporation	OH	34-1607394	
American Highways Insurance Agency, Inc.	OH	34-1899058	
Explorer RV Insurance Agency, Inc.	OH	31-1548235	
Hudson Indemnity, Ltd. *	CYM	98-0191335	
Hudson Management Group, Ltd.	VIR	66-0660039	
National Interstate Insurance Agency, Inc.	OH	34-1607396	
Commercial For Hire Transportation Purchasing Group @	SC	36-4670968	
National Interstate Insurance Company *	OH	34-1607395	32620
National Interstate Insurance Company of Hawaii, Inc. *	OH	99-0345306	11051
TransProtection Service Company	MO	43-1254631	
Triumphe Casualty Company *	OH	95-3623282	41106
Vanliner Insurance Company *	MO	86-0114294	21172
Safety Claims & Litigation Services, LLC	MT	20-5546054	
Safety, Claims and Litigation Services, LLC	OH	46-4570914	
Republic Indemnity Company of America *	CA	95-2801326	22179
Republic Indemnity Company of California *	CA	31-1054123	43753
Summit Consulting, LLC	FL	59-1683711	
Heritage Summit Healthcare, LLC	FL	59-3385208	
Summit Real Estate Holdings, LLC	FL	82-2462705	
Summit Holding Southeast, Inc.	FL	59-3409855	
Bridgefield Employers Insurance Company*	FL	59-1835212	10701
Bridgefield Casualty Insurance Company*	FL	59-3269531	10335

* Denotes insurer
@ Company affiliated but not owned
Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 - Organizational Chart

	Domiciliary Location	FEIN	NAIC Co. Code
American Financial Group, Inc.	OH	31-1544320	
Great American Insurance Company *	OH	31-0501234	16691
American Signature Underwriters, Inc.	OH	31-1463075	
Brothers Property Corporation	OH	59-2840291	
Brothers Pennsylvanian Corporation	PA	25-1754638	
Brothers Property Management Corporation	OH	59-2840294	
Crescent Centre Apartments ^	OH	20-4498054	
Crop Managers Insurance Agency, Inc.	KS	31-1277904	
Dempsey & Siders Agency, Inc.	OH	31-0589001	
Eden Park Insurance Brokers, Inc.	CA	31-1341668	
El Aguila, Compañía de Seguros, S.A. de C.V. *	MEX		
Financiadora de Primas Condor, S.A. de C.V. (99%)	MEX		
Farmers Crop Insurance Alliance, Inc.	KS	39-1404033	
FCIA Management Company, Inc.	NY	13-3628555	
Foreign Credit Insurance Association @	NY		
GAI Mexico Holdings, LLC	DE	81-0814136	
GAI Warranty Company	OH	31-1753938	
GAI Warranty Company of Florida	FL	31-1765544	
GAI Warranty Company of Canada Inc.	CAN		
Global Premier Finance Company	OH	61-1329718	
Great American Agency of Texas, Inc.	TX	74-2693636	
Great American Alliance Insurance Company *	OH	95-1542353	26832
Great American Assurance Company *	OH	15-6020948	26344
Great American Casualty Insurance Company *	OH	61-0983091	39896
Great American Contemporary Insurance Company *	OH	36-4079497	10646
Great American E & S Insurance Company *	DE	31-0954439	37532
Great American Fidelity Insurance Company *	DE	31-1036473	41858
Great American Insurance Agency, Inc.	OH	31-1652643	
Great American Insurance Company of New York *	NY	13-5539046	22136
Great American Lloyd's Insurance Company * @	TX	31-0974853	38024
Great American Lloyd's, Inc.	TX	31-1073664	
Great American Management Services, Inc.	OH	31-0856644	
Great American Protection Insurance Company *	OH	31-1288778	38580
Great American Re Inc.	DE	31-0918893	
Great American Security Insurance Company *	OH	31-1209419	31135
Great American Spirit Insurance Company *	OH	31-1237970	33723
Insurance (GB) Limited *	GBR		
Key Largo Group, Inc.	FL	59-1263251	
PLLS Canada Insurance Brokers Inc. (49%)	CAN	871850814	
Professional Risk Brokers, Inc.	IL	31-1293064	
One East Fourth, Inc.	OH	31-0686194	
Pioneer Carpet Mills, Inc.	OH	31-0883227	
TEJ Holdings, Inc.	OH	31-1119320	
Three East Fourth, Inc.	OH	31-0728327	

* Denotes insurer
@ Company affiliated but not owned
Participant in Lloyd's Syndicate 2468
Subsidiaries 100% owned by respective parent unless otherwise stated
^ Total percentage owned by respective parent and other affiliated companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12	Members														
			31-1544320..		0000944707	NYSE.....	American Financial Group, Inc.....	OH.....	UIP.....		Ownership.....			N.....	
			31-6549738..				American Financial Capital Trust II.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			16-6543606..				American Financial Capital Trust III.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			16-6543609..				American Financial Capital Trust IV.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0996797..				American Financial Enterprises, Inc.....	CT.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0828578..				American Money Management Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			27-1577326..				American Real Estate Capital Company, LLC.....	OH.....	NIA.....	American Money Management Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			27-2829629..				Mid-Market Capital Partners, LLC.....	DE.....	NIA.....	American Money Management Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			41-2112001..				APU Holding Company.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			23-6000765..				American Premier Underwriters, Inc.....	PA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			23-6297584..				The Associates of the Jersey Company.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			37-1094159..				Cai Coal, Inc.....	IL.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			95-2802826..				Great Southwest Corporation.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			35-6001691..				The Indianapolis Union Railway Company.....	IN.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			13-6400464..				Lehigh Valley Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			46-1665396..				Pennsylvania Lehigh Oil & Gas Holdings LLC.....	PA.....	NIA.....	Lehigh Valley Railroad Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			20-1548213..				Magnolia Alabama Holdings, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			20-1574094..				Magnolia Alabama Holdings LLC.....	AL.....	NIA.....	Magnolia Alabama Holdings, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			46-1852532..				Michigan Oil & Gas Holdings, LLC.....	MI.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			46-1480078..				Ohio Oil & Gas Holdings, LLC.....	OH.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			13-6021353..				The Owasco River Railway, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1236926..				PCC Real Estate, Inc.....	NY.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			76-0080537..				PCC Technical Industries, Inc.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1388401..				PCC Maryland Realty Corp.....	MD.....	NIA.....	PCC Technical Industries, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			06-1209709..				Penn Central Energy Management Company.....	DE.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			23-1537928..				Penn Towers, Inc.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			46-3246684..				Pennsylvania Oil & Gas Holdings, LLC.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			23-6000766..				Pennsylvania-Reading Seashore Lines.....	NJ.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	66.670	American Financial Group, Inc.....	N.....	
			23-6207599..				Pittsburgh and Cross Creek Railroad Company	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	83.000	American Financial Group, Inc.....	N.....	
			23-1707450..				Terminal Realty Penn Co.....	DC.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			23-1675796..				Waynesburg Southern Railroad Company.....	PA.....	NIA.....	American Premier Underwriters, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			98-1073776..				GAI Insurance Company, Ltd.....	BMU.....	IA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Great American Specialty & Affinity Limited.....	GBR.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1446308..				Hangar Acquisition Corp.....	OH.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
							Premier Lease & Loan Services Insurance Agency, Inc.	WA.....	NIA.....	APU Holding Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	63312...	91-1508644...				Premier Lease & Loan Services of Canada, Inc.	WA.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1262960...				Risico Management Corporation.....	DE.....	NIA.....	APU Holding Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-0823725...				Dixie Terminal Corporation.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			98-0606803...				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...69.990	American Financial Group, Inc.....	...N.....	2.....
			98-0606803...				GAI Holding Bermuda Ltd.....	BMU.....	NIA.....	GAI Australia Pty Ltd.....	Ownership.....	...30.010	American Financial Group, Inc.....	...N.....	2.....
			98-0556144...				GAI Indemnity, Ltd.....	GBR.....	IA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Capital Limited.....	GBR.....	NIA.....	GAI Holding Bermuda Ltd.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Holdings (U.K.) Limited.....	GBR.....	NIA.....	Neon Capital Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			98-0412245...				Lavenham Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Management Services Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Sapphire Underwriting Limited.....	GGY.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Service Company (U.K.) Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Marketform Australia Pty Limited.....	AUS.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Studio Marketform SRL.....	ITA.....	NIA.....	Neon Service Company (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Underwriting Bermuda Limited.....	BMU.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Neon Underwriting Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			98-0431601...				Sampford Underwriting Limited.....	GBR.....	IA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							Tarian Agency Limited.....	GBR.....	NIA.....	Neon Holdings (U.K.) Limited.....	Ownership.....	...59.000	American Financial Group, Inc.....	...N.....	
			06-1356481...				Great American Financial Resources, Inc.....	DE.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	1.....
			31-1422717...				AAG Insurance Agency, Inc.....	KY.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			34-1017531...				Ceres Group, Inc.....	DE.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			47-0717079...				Continental General Corporation.....	NE.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			34-1947042...				QQAgency of Texas, Inc.....	TX.....	NIA.....	Ceres Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1395344...				Great American Advisors, Inc.....	OH.....	NIA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	63312...	13-1935920...				Great American Life Insurance Company.....	OH.....	IA.....	Great American Financial Resources, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	93661...	31-1021738...				Annuity Investors Life Insurance Company.....	OH.....	IA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			27-4078277...				Bay Bridge Marina Hemingway's Restaurant, LLC	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	...N.....	
			27-0513333...				Bay Bridge Marina Management, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...85.000	American Financial Group, Inc.....	...N.....	
			20-1246122...				Brothers Management, LLC.....	FL.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...99.000	American Financial Group, Inc.....	...Y.....	
			81-3737639...				Charleston Harbor Fishing, LLC.....	SC.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			47-5618395...				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	...50.000	American Financial Group, Inc.....	...N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	67083...	47-5618395..				GA Key Lime, LLC.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	50.000	American Financial Group, Inc.....	N.....	2.....
			20-4604276..				GALIC - Bay Bridge Marina, LLC.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-1391777..				GALIC Brothers, Inc.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			26-3260520..				Manhattan National Holding Corporation.....	OH.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			45-0252531..				Manhattan National Life Insurance Company....	OH.....	IA.....	Manhattan National Holding Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	35351...	52-2179330..				Skipjack Marina Corp.....	MD.....	NIA.....	Great American Life Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			42-1575938..				Great American Holding, Inc.....	OH.....	UIP.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			27-3062314..				Agricultural Services, LLC.....	OH.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0912199..				American Empire Surplus Lines Insurance Company	DE.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			31-0973761..				American Empire Insurance Company.....	OH.....	IA.....	American Empire Surplus Lines Insurance Company	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	37990...	59-1671722..				American Empire Underwriters, Inc.....	TX.....	NIA.....	American Empire Insurance Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
							GAI Australia Pty Ltd.....	AUS.....	NIA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			AA-1784136..				Great American International Insurance Designated Activity Company	IRL.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			73-0556513..				Mid-Continent Casualty Company.....	OH.....	IA.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			73-1406844..				Mid-Continent Assurance Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	13794...	38-3803661..				Mid-Continent Excess and Surplus Insurance Company	DE.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			30-0571535..				Mid-Continent Specialty Insurance Services, Inc.	OK.....	NIA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	Y.....	
			73-0773259..				Oklahoma Surety Company.....	OH.....	IA.....	Mid-Continent Casualty Company.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1607394..				National Interstate Corporation.....	OH.....	UIP.....	Great American Holding, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1899058..				American Highways Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
	American Financial Group, Inc.	23426...	31-1548235..				Explorer RV Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			98-0191335..				Hudson Indemnity, Ltd.....	CYM.....	IA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			66-0660039..				Hudson Management Group, Ltd.....	VIR.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			34-1607396..				National Interstate Insurance Agency, Inc.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	
			36-4670968..				Commercial For Hire Transportation Purchasing Group	SC.....	NIA.....	National Interstate Insurance Agency, Inc.....	Management.....		American Financial Group, Inc.....	N.....	5.....
0084	American Financial Group, Inc.	32620...	34-1607395..				National Interstate Insurance Company.....	OH.....	UDP.....	National Interstate Corporation.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q12.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0084	American Financial Group, Inc.	11051...	99-0345306...				National Interstate Insurance Company of Hawaii, Inc.	OH.....	RE.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			43-1254631...				TransProtection Service Company.....	MO.....	NIA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
0084	American Financial Group, Inc.	41106...	95-3623282...				Triumphe Casualty Company.....	OH.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	21172...	86-0114294...				Vanliner Insurance Company.....	MO.....	IA.....	National Interstate Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			20-5546054...				Safety Claims & Litigation Services, LLC.....	MT.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			46-4570914...				Safety, Claims and Litigation Services, LLC.....	OH.....	NIA.....	National Interstate Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	22179...	95-2801326...				Republic Indemnity Company of America.....	CA.....	IA.....	Great American Holding, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	43753...	31-1054123...				Republic Indemnity Company of California.....	CA.....	IA.....	Republic Indemnity Company of America.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-1683711...				Summit Consulting, LLC.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-3385208...				Heritage Summit Healthcare, LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			82-2462705...				Summit Real Estate Holdings LLC.....	FL.....	NIA.....	Summit Consulting, LLC.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-3409855...				Summit Holding Southeast, Inc.....	FL.....	NIA.....	Great American Holding, Inc.	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	10701...	59-1835212...				Bridgefield Employers Insurance Company.....	FL.....	IA.....	Summit Holding Southeast, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	10335...	59-3269531...				Bridgefield Casualty Insurance Company.....	FL.....	IA.....	Bridgefield Employers Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
0084	American Financial Group, Inc.	16691...	31-0501234...				Great American Insurance Company.....	OH.....	IA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			31-1463075...				American Signature Underwriters, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			59-2840291...				Brothers Property Corporation.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			25-1754638...				Brothers Pennsylvanian Corporation.....	PA.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			59-2840294...				Brothers Property Management Corporation.....	OH.....	NIA.....	Brothers Property Corporation.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
			20-4498054...				Crescent Centre Apartments.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	1.....
			31-1277904...				Crop Managers Insurance Agency, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-0589001...				Dempsey & Siders Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-1341668...				Eden Park Insurance Brokers, Inc.....	CA.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							El Aguila, Compañía de Seguros, S.A. de C.V...	MEX.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							Financiadora de Primas Condor, S.A. de C.V....	MEX.....	NIA.....	El Aguila, Compañía de Seguros, S.A. de C.V.	Ownership.....	...99.000	American Financial Group, Inc.....	...N.....	
			39-1404033...				Farmers Crop Insurance Alliance, Inc.....	KS.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			13-3628555...				FCIA Management Company, Inc.....	NY.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
							Foreign Credit Insurance Association.....	NY.....	OTH.....	Great American Insurance Company.....	Management.....		American Financial Group, Inc.....	...N.....	3.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Q12.4			81-0814136..				GAI Mexico Holdings, LLC.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-1753938..				GAI Warranty Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			31-1765544..				GAI Warranty Company of Florida.....	FL.....	NIA.....	GAI Warranty Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
							GAI Warranty Company of Canada Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			61-1329718..				Global Premier Finance Company.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
			74-2693636..				Great American Agency of Texas, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
	0084	American Financial Group, Inc.	26832..	95-1542353..			Great American Alliance Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	26344..	15-6020948..			Great American Assurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	39896..	61-0983091..			Great American Casualty Insurance Company..	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	10646..	36-4079497..			Great American Contemporary Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	37532..	31-0954439..			Great American E & S Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	41858..	31-1036473..			Great American Fidelity Insurance Company.....	DE.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
				31-1652643..			Great American Insurance Agency, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
	0084	American Financial Group, Inc.	22136..	13-5539046..			Great American Insurance Company of New York	NY.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	38024..	31-0974853..			Great American Lloyd's Insurance Company.....	TX.....	IA.....	Great American Insurance Company.....	Other.....		American Financial Group, Inc.....	...N.....	4.....
				31-1073664..			Great American Lloyd's, Inc.....	TX.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
				31-0856644..			Great American Management Services, Inc.....	OH.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
	0084	American Financial Group, Inc.	38580..	31-1288778..			Great American Protection Insurance Company	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
				31-0918893..			Great American Re Inc.....	DE.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
	0084	American Financial Group, Inc.	31135..	31-1209419..			Great American Security Insurance Company...	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
	0084	American Financial Group, Inc.	33723..	31-1237970..			Great American Spirit Insurance Company.....	OH.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	
				AA-1120817..			Insurance (GB) Limited.....	GBR.....	IA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
				59-1263251..			Key Largo Group, Inc.....	FL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
				871850814..			PLLS Canada Insurance Brokers Inc.....	CAN.....	NIA.....	Great American Insurance Company.....	Ownership.....	...49.000	American Financial Group, Inc.....	...Y.....	
				31-1293064..			Professional Risk Brokers, Inc.....	IL.....	NIA.....	Great American Insurance Company.....	Ownership.....	...100.000	American Financial Group, Inc.....	...Y.....	
				31-0686194..			One East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	...100.000	American Financial Group, Inc.....	...N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.....			31-0883227..	.....	.....	.....	Pioneer Carpet Mills, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	.....
.....			31-1119320..	.....	.....	.....	TEJ Holdings, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	.....
.....			31-0728327..	.....	.....	.....	Three East Fourth, Inc.....	OH.....	NIA.....	American Financial Group, Inc.....	Ownership.....	100.000	American Financial Group, Inc.....	N.....	.....

Aster	Explanation
1	Another affiliated company owns 1% or less of the shares.
2	The entity is owned by more than one company within the AFG Group.
3	Great American Insurance Company is the majority member of the Association.
4	Beneficial interest and indirect control is established by trust agreements between Great American Insurance Company and each of the underwriters of the Company.
5	Company is affiliated but not owned.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	41		0.000	
2. Allied lines.....	6,642		0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....	213,975	30,672	14.335	46.182
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	136,050	25,652	18.855	16.352
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	7,756,885	4,204,815	54.208	52.541
17.1. Other liability-occurrence.....	1,285,114	75,612	5.884	127.344
17.2. Other liability-claims made.....	250	(1,406)	(561.359)	(900.000)
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	299,055	(10,875)	(3.637)	26.931
19.3, 19.4. Commercial auto liability.....	12,032,872	9,450,990	78.543	75.695
21. Auto physical damage.....	3,017,154	1,342,606	44.499	58.669
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....	6,606		0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	24,754,644	15,118,066	61.072	64.953
DETAILS OF WRITE-INS				
3401.			0.000	
3402.			0.000	
3403.			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	500	500	
2. Allied lines.....	2,000	6,642	3,950
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....	79,077	284,090	242,820
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	32,440	136,603	84,330
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	5,124,634	8,533,862	5,394,345
17.1. Other liability-occurrence.....	124,330	1,376,137	1,412,755
17.2. Other liability-claims made.....	200	400	400
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	70,117	266,224	356,022
19.3 19.4. Commercial auto liability.....	4,265,155	13,238,220	11,286,447
21. Auto physical damage.....	905,455	3,362,070	3,055,285
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....	2,927	8,945	8,084
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	10,606,835	27,213,693	21,844,439
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,359	2,583	4,942	1,087	8	1,095	1,744	2	2,096	3,842	472	(477)	(5)
2. 2015.....	1,277	1,664	2,941	770	29	799	986	4	1,114	2,104	479	(517)	(38)
3. Subtotals 2015 + Prior.....	3,636	4,247	7,883	1,857	37	1,894	2,730	6	3,210	5,946	951	(994)	(43)
4. 2016.....	1,218	3,050	4,268	848	84	932	1,200	33	2,085	3,318	830	(848)	(18)
5. Subtotals 2016 + Prior.....	4,854	7,297	12,151	2,705	121	2,826	3,930	39	5,295	9,264	1,781	(1,842)	(61)
6. 2017.....	XXX	XXX	XXX	XXX	982	982	XXX	867	2,566	3,433	XXX	XXX	XXX
7. Totals.....	4,854	7,297	12,151	2,705	1,103	3,808	3,930	906	7,861	12,697	1,781	(1,842)	(61)
8. Prior Year- End's Surplus As Regards Policyholders	13,233										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....36.691 %	2. ....(25.243)%	3. ....(0.502)%
											Col. 13, Line 7 Line 8		
											4. ....(0.461)%		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.

The data for this supplement is not required to be filed.

Bar Code:



National Interstate Insurance Company of Hawaii, Inc
Overflow Page for Write-Ins

NONE

National Interstate Insurance Company of Hawaii, Inc
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	35,260,663	32,584,703
2. Cost of bonds and stocks acquired.....	3,329,402	12,759,675
3. Accrual of discount.....	57,646	144,202
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	788	2,026
6. Deduct consideration for bonds and stocks disposed of.....	4,331,282	10,005,231
7. Deduct amortization of premium.....	161,246	224,712
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	34,155,970	35,260,663
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	34,155,970	35,260,663

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	40,435,322	3,255,867	3,503,122	(30,849)	37,444,539	40,435,322	40,157,218	40,453,436
2. NAIC 2 (a).....	1,212,870		1,250	(264)	1,714,381	1,212,870	1,211,356	1,715,891
3. NAIC 3 (a).....							0	
4. NAIC 4 (a).....							0	
5. NAIC 5 (a).....							0	
6. NAIC 6 (a).....							0	
7. Total Bonds.....	41,648,191	3,255,867	3,504,372	(31,112)	39,158,920	41,648,191	41,368,574	42,169,327
PREFERRED STOCK								
8. NAIC 1.....							0	
9. NAIC 2.....							0	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	41,648,191	3,255,867	3,504,372	(31,112)	39,158,920	41,648,191	41,368,574	42,169,327

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....7,212,605; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	7,212,605	XXX.....	7,212,605	22,355	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,908,664	6,325,962
2. Cost of short-term investments acquired.....	8,559,099	16,302,336
3. Accrual of discount.....		248
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	8,255,158	15,709,516
7. Deduct amortization of premium.....		10,365
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,212,605	6,908,664
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	7,212,605	6,908,664

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

Sch. D - Pt. 3
NONE

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																							
36241L	S7	2		09/15/2017	MBS Paydown.....		8,953	8,953	9,462	9,333		(142)		(142)		8,953			0	182	02/15/2026	1.....	
38373A	D9	4		09/20/2017	MBS Paydown.....		3,296	3,296	3,466	3,436		12		12		3,296			0	88	08/20/2039	1.....	
38375G	2G	5		09/20/2017	MBS Paydown.....		4,641	4,641	4,638	4,637		0		0		4,641			0	47	09/20/2040	1.....	
38378T	AF	7		09/20/2017	MBS Paydown.....		539	539	541	540		(1)		(1)		539			0	9	07/20/2041	1.....	
0599999	Total - Bonds - U.S. Government.....							17,428	17,428	18,106	17,946	0	(130)	0	(130)	0	17,428	0	0	0	326	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3128MM	UM	3		09/15/2017	MBS Paydown.....		4,761	4,761	5,010	4,995		(59)		(59)		4,761			0	96	02/01/2031	1.....	
3128P7	5B	5		09/15/2017	MBS Paydown.....		15,704	15,704	16,838	16,830		189		189		15,704			0	366	01/01/2034	1.....	
3128P7	QN	6		09/15/2017	MBS Paydown.....		3,661	3,661	3,911			(69)		(69)		3,661			0	73	03/01/2031	1.....	
3128P7	W5	8		09/15/2017	MBS Paydown.....		1,080	1,080	1,137	1,136		(3)		(3)		1,080			0	21	10/01/2032	1.....	
3128P7	XX	6		09/15/2017	MBS Paydown.....		10,429	10,429	10,967	10,958		152		152		10,429			0	207	01/01/2033	1.....	
3128PV	BS	8		09/15/2017	MBS Paydown.....		2,904	2,904	3,098	3,094		(33)		(33)		2,904			0	78	05/01/2026	1.....	
313370	SZ	2		09/08/2017	Maturity.....		75,000	75,000	77,591	75,312		(312)		(312)		75,000			0	1,688	09/08/2017	1.....	
3136A4	VH	9		09/25/2017	MBS Paydown.....		6,977	6,977	6,885	6,901		18		18		6,977			0	90	07/25/2040	1.....	
3136A5	BB	1		09/25/2017	MBS Paydown.....		2,064	2,064	2,074	2,070		(1)		(1)		2,064			0	28	09/25/2040	1.....	
3136A7	5E	8		09/25/2017	MBS Paydown.....		639	639	647	645		0		0		639			0	9	07/25/2041	1.....	
3136AA	MJ	1		09/25/2017	MBS Paydown.....		733	733	747	745		(1)		(1)		733			0	10	02/25/2042	1.....	
3136AA	Y7	4		09/25/2017	MBS Paydown.....		3,132	3,132	3,121	3,123		3		3		3,132			0	27	11/25/2042	1.....	
3136AA	YL	3		09/25/2017	MBS Paydown.....		1,467	1,467	1,465	1,465		0		0		1,467			0	15	08/25/2041	1.....	
3136AC	A5	0		09/25/2017	MBS Paydown.....		7,153	7,153	7,011	7,032		(2)		(2)		7,153			0	95	11/25/2041	1.....	
3136AC	JY	8		09/25/2017	MBS Paydown.....		785	785	797	794		(5)		(5)		785			0	10	03/25/2039	1.....	
3136AD	P9	4		07/25/2037	FNR 2013-41 AE SEQ SSUP 2.00																		
3136AD	P9	4		09/25/2017	MBS Paydown.....		453	453	441	445		5		5		453			0	6	07/25/2037	1.....	
3136AE	6N	2		09/25/2017	MBS Paydown.....		6,529	6,529	6,672	6,624		(63)		(63)		6,529			0	133	10/25/2037	1.....	
3136AE	Z4	2		09/25/2017	MBS Paydown.....		265	265	272	270		2		2		265			0	5	08/25/2026	1.....	
3136AF	NE	0		09/25/2017	MBS Paydown.....		353	353	363	360		8		8		353			0	8	08/25/2026	1.....	
3136AR	R4	2		09/25/2017	MBS Paydown.....		1,446	1,446	1,509	1,505		(33)		(33)		1,446			0	28	11/25/2042	1.....	
3136AW	JZ	1		09/25/2017	MBS Paydown.....		1,618	1,618	1,683			32		32		1,618			0	14	11/25/2045	1.....	
3137A2	PF	2		09/15/2017	MBS Paydown.....		13,266	13,266	13,440	13,318		(52)		(52)		13,266			0	270	11/15/2020	1.....	
3137A2	W9	8		09/15/2017	MBS Paydown.....		1,162	1,162	1,197	1,194		(10)		(10)		1,162			0	21	09/15/2040	1.....	
3137A6	DT	6		09/15/2017	MBS Paydown.....		3,155	3,155	3,270	3,184		(14)		(14)		3,155			0	84	09/15/2025	1.....	
3137A9	VR	4		09/15/2017	MBS Paydown.....		9,431	9,431	9,873	9,702		(117)		(117)		9,431			0	254	08/15/2038	1.....	
3137AE	LS	2		09/15/2017	MBS Paydown.....		1,758	1,758	1,797	1,786		(1)		(1)		1,758			0	23	12/15/2037	1.....	
3137AJ	HW	7		09/15/2017	MBS Paydown.....		8,727	8,727	8,917	8,872		(60)		(60)		8,727			0	118	08/15/2040	1.....	
3137AP	GN	4		09/15/2017	MBS Paydown.....		1,566	1,566	1,621	1,612		1		1		1,566			0	26	03/15/2041	1.....	
3137AS	Q8	0		09/15/2017	MBS Paydown.....		2,962	2,962	3,103	3,078		(65)		(65)		2,962			0	57	12/15/2040	1.....	
3137AT	Q5	4		09/15/2017	MBS Paydown.....		1,352	1,352	1,312	1,321		18		18		1,352			0	18	05/15/2039	1.....	
3137AU	ML	0		09/15/2017	MBS Paydown.....		10,897	10,897	10,577	10,655		65		65		10,897			0	124	01/15/2040	1.....	
3137AU	X8	7		09/15/2017	MBS Paydown.....		295	295	296	295		(0)		(0)		295			0	4	09/15/2039	1.....	
3137B0	DW	1		09/15/2017	MBS Paydown.....		1,775	1,775	1,794	1,794		(5)		(5)		1,775			0	23	02/15/2042	1.....	
3137B0	TR	5		09/15/2017	MBS Paydown.....		1,051	1,051	1,007	1,017		4		4		1,051			0	10	03/15/2028	1.....	

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
CUSIP Identification	Description																						
3137B7	3L	1	FHR 4289 WE SEQ 3.00 08/15/2031.....	..	09/15/2017.	MBS Paydown.....	.....	.....11,977	11,977	12,269	12,199	.....	.....(110)	.....	.....(110)	.....	.....11,977	.....	.....	.....0	237	08/15/2031.	1.....
3137B7	WH	8	FHR 4311 EA PAC 2.00 09/15/43.....	..	09/15/2017.	MBS Paydown.....	.....	.....3,544	3,544	3,492	3,506	.....	.....(46)	.....	.....(46)	.....	.....3,544	.....	.....	.....0	45	09/15/2043.	1.....
3137BA	XY	3	FHR 4342 BD PAC 2.50 12/15/2043.....	..	09/15/2017.	MBS Paydown.....	.....	.....731	731	731	730	.....	.....0	.....	.....0	.....	.....731	.....	.....	.....0	12	12/15/2043.	1.....
3137BB	FW	5	FHR 4349 CD PAC 2.50 03/15/2044.....	..	09/15/2017.	MBS Paydown.....	.....	.....860	860	859	859	.....	.....0	.....	.....0	.....	.....860	.....	.....	.....0	14	03/15/2044.	1.....
3137BC	GX	0	FHR 4360 KA 3.00 05/15/2040.....	..	09/15/2017.	MBS Paydown.....	.....	.....3,100	3,100	3,226	3,221	.....	.....16	.....	.....16	.....	.....3,100	.....	.....	.....0	62	05/15/2040.	1.....
3137BN	Z8	0	FHR 4569 A 2.50 11/15/2040.....	..	09/15/2017.	MBS Paydown.....	.....	.....19,291	19,291	19,912	19,880	.....	.....(83)	.....	.....(83)	.....	.....19,291	.....	.....	.....0	320	11/15/2040.	1.....
3137BS	YX	5	FHR 4631 AC 3.50 08/15/2043.....	..	09/15/2017.	MBS Paydown.....	.....	.....25,578	25,578	26,473	26,468	.....	.....(538)	.....	.....(538)	.....	.....25,578	.....	.....	.....0	585	08/15/2043.	1.....
3137EA	DV	8	FREDDIE MAC 0.75 07/14/2017.....	..	07/14/2017.	Maturity.....	.....	.....206,000	206,000	205,940	205,972	.....	.....28	.....	.....28	.....	.....206,000	.....	.....	.....0	1,545	07/14/2017.	1.....
3138W9	DC	1	FN AS0098 3.50 08/01/2033.....	..	09/25/2017.	MBS Paydown.....	.....	.....3,005	3,005	3,131	3,130	.....	.....64	.....	.....64	.....	.....3,005	.....	.....	.....0	70	08/01/2033.	1.....
31397U	RJ	0	FNR 2011-63 MV SEQ 3.50 07/25/24.....	..	09/25/2017.	MBS Paydown.....	.....	.....6,239	6,239	6,441	6,286	.....	.....207	.....	.....207	.....	.....6,239	.....	.....	.....0	146	07/25/2024.	1.....
31418A	AJ	7	FN MA0908 4.00 11/01/2031.....	..	09/25/2017.	MBS Paydown.....	.....	.....4,448	4,448	4,704	4,704	.....	.....(93)	.....	.....(93)	.....	.....4,448	.....	.....	.....0	119	11/01/2031.	1.....
31418A	F2	9	FN MA1084 3.50 06/01/2032.....	..	09/25/2017.	MBS Paydown.....	.....	.....18,576	18,576	19,830	19,804	.....	.....(173)	.....	.....(173)	.....	.....18,576	.....	.....	.....0	434	06/01/2032.	1.....
57419R	GH	2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043	..	09/01/2017.	MBS Paydown.....	.....	.....6,687	6,687	6,687	6,687	.....	.....	.....	.....0	.....	.....6,687	.....	.....	.....0	177	07/01/2043.	1FE.....
60416Q	GC	2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	09/01/2017.	MBS Paydown.....	.....	.....13,061	13,061	13,061	13,061	.....	.....	.....	.....0	.....	.....13,061	.....	.....	.....0	248	02/01/2045.	1FE.....
647200	X6	6	NM MTGE FIN SFM C I 4.50 10/01/2043...	..	09/01/2017.	MBS Paydown.....	.....	.....3,454	3,454	3,592	3,574	.....	.....8,730	.....	.....8,730	.....	.....3,454	.....	.....	.....0	101	10/01/2043.	1FE.....
880591	EA	6	TENN VALLEY AUTH 5.50 07/18/2017.....	..	07/18/2017.	Maturity.....	.....	.....150,000	150,000	167,960	151,499	.....	.....(1,499)	.....	.....(1,499)	.....	.....150,000	.....	.....	.....0	8,250	07/18/2017.	1.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							681,102	681,102	708,751	683,708	0	6,098	0	6,098	0	681,102	0	0	0	16,403	XXX	XXX
Bonds - Industrial and Miscellaneous																							
039483	AY	8	ARCHER DANIELS 5.45 03/15/2018.....	..	09/29/2017.	Make Whole Call @ 101.83.....	.....	.....65,174	64,000	75,648	66,398	.....	.....(1,395)	.....	.....(1,395)	.....	.....65,003	.....	.....170	170	3,624	03/15/2018.	1FE.....
11042A	AA	2	BRITISH AIRWAYS 4.625 06/20/2024.....	..	09/20/2017.	Sinking Fund Redemption.....	.....	.....13,081	13,081	13,081	13,081	.....	.....	.....	.....0	.....	.....13,081	.....	.....	.....0	454	06/20/2024.	1FE.....
12647H	BJ	4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	09/27/2017.	MBS Paydown.....	.....	.....44,777	44,777	42,496	44,004	.....	.....943	.....	.....943	.....	.....44,777	.....	.....	.....0	371	12/27/2036.	1FM.....
17307G	E8	7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35	..	09/25/2017.	MBS Paydown.....	.....	.....19,601	19,601	16,616	16,295	.....	.....510	.....	.....510	.....	.....19,601	.....	.....	.....0	453	10/25/2035.	1FM.....
17307G	E8	7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35	..	09/25/2017.	Pass-Through Loss.....	.....	.....	.....(22)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	10/25/2035.	1FM.....
233046	AD	3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	08/20/2017.	MBS Paydown.....	.....	.....1,250	1,250	1,250	1,250	.....	.....	.....	.....0	.....	.....1,250	.....	.....	.....0	37	02/20/2045.	2AM.....
28618X	AD	4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46	..	09/19/2017.	MBS Paydown.....	.....	.....16,332	16,332	16,332	16,332	.....	.....	.....	.....0	.....	.....16,332	.....	.....	.....0	439	03/19/2046.	1FE.....
46617U	AN	1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	07/20/2017.	MBS Paydown.....	.....	.....77,708	77,708	77,708	77,708	.....	.....	.....	.....0	.....	.....77,708	.....	.....	.....0	1,278	04/20/2023.	1FE.....
46637U	AA	5	JPTPE 2012-3 A PT 3.0 10/27/2042.....	..	09/27/2017.	MBS Paydown.....	.....	.....35,682	35,682	34,434	34,514	.....	.....668	.....	.....668	.....	.....35,682	.....	.....	.....0	749	10/27/2042.	1FE.....
52520M	AE	3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	07/25/2017.	Pass-Through Loss.....	.....	.....	.....(330)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	11/25/2035.	1FM.....
52520M	AE	3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	09/25/2017.	MBS Paydown.....	.....	.....8,785	8,785	8,299	7,720	.....	.....222	.....	.....222	.....	.....8,785	.....	.....	.....0	308	11/25/2035.	1FM.....
576433	GM	2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	09/25/2017.	MBS Paydown.....	.....	.....31,051	31,051	29,886	29,960	.....	.....481	.....	.....481	.....	.....31,051	.....	.....	.....0	748	12/25/2033.	1FM.....
59020U	W4	3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	09/25/2017.	MBS Paydown.....	.....	.....13,313	13,313	11,314	11,106	.....	.....395	.....	.....395	.....	.....13,313	.....	.....	.....0	271	12/25/2035.	1FM.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35			..	09/25/2017.	Pass-Through Loss.....	.....	.....	.....1	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	12/25/2035.	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36			..	09/25/2017.	MBS Paydown.....	.....	.....47,698	47,698	45,446	44,669	.....	.....1,848	.....	.....1,848	.....	.....47,698	.....	.....	.....0	973	10/25/2036.	1FM.....
94984L AA 4	WFMB 2006-AR17 A1 SEQ SSNR FLT 10/25/36			..	09/25/2017.	Pass-Through Loss.....	.....	.....	.....175	8	.....	.....	.....	.....	.....0	.....	.....8	.....	.....(8)	(8)	.....	10/25/2036.	1FM.....
38999999.	Total - Bonds - Industrial and Miscellaneous.....							374,452	373,102	372,519	363,038	0	3,671	0	3,671	0	374,290	0	162	162	9,704	XXX	XXX
83999997.	Total - Bonds - Part 4.....							1,072,982	1,071,632	1,099,376	1,064,692	0	9,640	0	9,640	0	1,072,819	0	162	162	26,433	XXX	XXX
83999999.	Total - Bonds.....							1,072,982	1,071,632	1,099,376	1,064,692	0	9,640	0	9,640	0	1,072,819	0	162	162	26,433	XXX	XXX
99999999.	Total - Bonds, Preferred and Common Stocks.....							1,072,982	XXX	1,099,376	1,064,692	0	9,640	0	9,640	0	1,072,819	0	162	162	26,433	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:0.

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Fifth Third..... Cincinatti, OH.....			24	.....	.....86,081	86,085	57,274	XXX
0199999. Total Open Depositories.....	XXX	XXX	24	0	86,081	86,085	57,274	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	24	0	86,081	86,085	57,274	XXX
0599999. Total Cash.....	XXX	XXX	24	0	86,081	86,085	57,274	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE